1 Distributions

1.1 Bernoulli

$$f(x) = \theta^{x} (1 - \theta)^{1-x}$$

$$E[X] = \theta$$

$$VAR[X] = \theta (1 - \theta)$$

1.2 Binomial

$$f(x) = \binom{n}{k} \theta^k (1 - \theta)^{n-k}$$

$$E[X] = n\theta$$

$$VAR[X] = n\theta(1 - \theta)$$

1.3 Poisson

$$f(x) = e^{-\lambda} \frac{\lambda^x}{x!}$$

E[X] = \lambda
VAR[X] = \lambda

1.4 Exponential

$$f(x) = \frac{1}{\lambda} e^{\frac{-x}{\lambda}}$$

$$F(x) = 1 - e^{\frac{-x}{\lambda}}$$

$$E[X] = \lambda$$

$$VAR[X] = \lambda^{2}$$

1.5 Normal

$$\begin{split} f(x) &= \frac{1}{\sqrt{2\pi\sigma^2}} \mathrm{e}^{\frac{-(x-\mu)^2}{2\sigma^2}} \\ \mathrm{E}[\mathbf{X}] &= \mu \\ \mathrm{VAR}[\mathbf{X}] &= \sigma^2 \end{split}$$

2 Hypothesis Testing